

EURO ISTOXX® WOMEN IN MANAGEMENT HIGH DIVIDEND 30 INDEX

Index description

The EURO iSTOXX Women in Management High Dividend 30 Index tracks the performance of 30 liquid high dividend-paying stocks. The components are selected from a pool of companies with high percentage of women executives among their ranks. Industry and country neutrality filters are applied in the selection process to ensure diversification. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded.

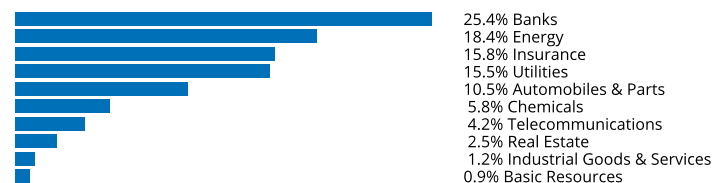
Key facts

- » Selection of 30 liquid stocks with high dividend yield
- » Index allows investment in companies with high percentage of female executive members
- » Companies are GSS compliant and are not involved in Controversial Weapons
- » Product involvement filters are applied

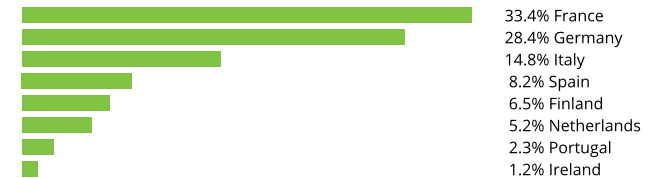
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO iSTOXX Women in Management High Dividend 30 Index | 895.8 | 757.1 | 25.2 | 19.2 | 75.9 | 4.6 | 10.0 | 0.6 | 86.0 |
| EURO STOXX Select Dividend 30 Index | N/A | 0.9 | 0.0 | 0.0 | 0.1 | 0.0 | 5.4 | 1.9 | 30.8 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|-------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO iSTOXX Women in Management High Dividend 30 Index | 3.3 | 10.3 | 19.3 | 43.3 | -13.3 | N/A | N/A | 19.5 | 12.9 | -2.8 |
| EURO STOXX Select Dividend 30 Index | 1.8 | -1.6 | -0.9 | 13.0 | -23.3 | N/A | N/A | -0.9 | 4.2 | -5.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX Women in Management High Dividend 30 Index | 14.8 | 15.6 | 16.3 | 17.6 | 22.6 | N/A | N/A | 1.1 | 0.6 | -0.1 |
| EURO STOXX Select Dividend 30 Index | 11.5 | 14.6 | 15.0 | 17.7 | 21.4 | N/A | N/A | -0.1 | 0.2 | -0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX Women in Management High Dividend 30 Index | 0.9 | 0.9 | 0.9 | 0.9 | 1.0 | 5.4 | 6.4 | 6.1 | 6.6 | 6.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX Women in Management High Dividend 30 Index | 1.2 | 1.0 | 1.0 | 0.9 | 1.0 | 3.3 | 3.1 | 3.1 | 1.2 | 0.4 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

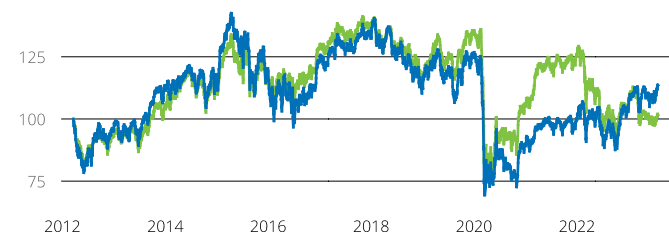
(EUR, price), all data as of Jul. 31, 2023

ISTOXX INDICES

EURO ISTOXX® WOMEN IN MANAGEMENT HIGH DIVIDEND 30

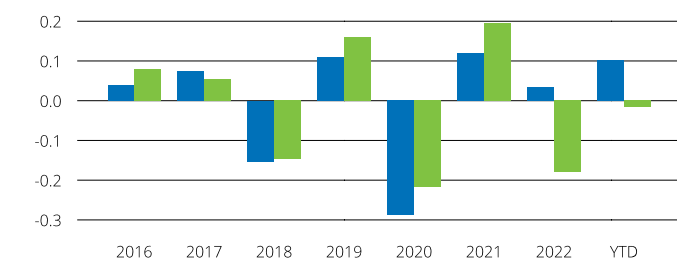
Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| EURO ISTOXX Women in Management High Dividend 30 Index | 10.7 | 7.6 | 8.3 | 7.6 | 1.0 | 5.8 | 0.6 | -2.5 |
| EURO STOXX Select Dividend 30 Index | 11.2 | 8.7 | 9.5 | 8.7 | 1.0 | 5.0 | 0.5 | 12.0 |

Performance and annual returns⁴

— EURO ISTOXX® Women in Management High Dividend 30 Index

— EURO STOXX® Select Dividend 30 Index



■ EURO ISTOXX® Women in Management High Dividend 30 Index

■ EURO STOXX® Select Dividend 30 Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|----------|
| Gross Return EUR | CH0547997046 | .SXEWMDG | .SXEWMDG | .SXEWMDG |
| Net Return EUR | CH0547997038 | .SXEWMDN | .SXEWMDN | .SXEWMDN |
| Price EUR | CH0547997020 | .SXEWMDP | .SXEWMDP | .SXEWMDP |
| Gross Return USD | CH0547996998 | .SXEWMDU | | .SXEWMDU |
| Net Return USD | CH0547997012 | .SXEWMDV | | .SXEWMDV |
| Price USD | CH0547997004 | .SXEWMDL | | .SXEWMDL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Methodology

The parent index is the EURO STOXX® Index. First, stocks that rank in the top 50% in terms of percentage of female executive members are retained. Additional filters are applied to ensure GSS non-compliant companies or engaged in controversial weapons are excluded. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest dividend yield are selected such that country and industry diversification constraints are met.

The index is weighted based on the selected components' free-float market capitalization; component weight is capped at 10%. The index composition is reviewed quarterly.

The detailed methodology including the calculation formula and the list of sectors can be found in our rulebooks: www.stoxx.com/rulebook

Quick facts

| | |
|---|------------------------------|
| Weighting | Free-float market cap |
| Cap factor | 0.1 |
| No. of components | 30 |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2012 |
| Inception date | May. 27, 2020 |
| To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet. | |

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jul. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|---------------------|----------------|-------------------|
| ALLIANZ | Insurance | Germany | 10.03 |
| TOTALENERGIES | Energy | France | 9.68 |
| BNP PARIBAS | Banks | France | 9.28 |
| MERCEDES-BENZ GROUP | Automobiles & Parts | Germany | 7.67 |
| ENEL | Utilities | Italy | 6.44 |
| BASF | Chemicals | Germany | 5.76 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | Spain | 5.74 |
| NORDEA BANK | Banks | Finland | 4.90 |
| ENI | Energy | Italy | 4.18 |
| ENGIE | Utilities | France | 3.66 |

⁵ Based on the composition as of Jul. 31, 2023
